

FIG. 1

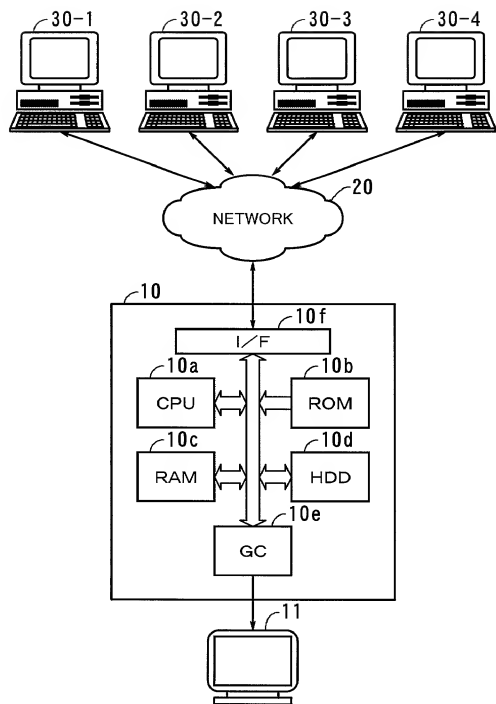


FIG. 2

50

ISSUE CODE: 01234			CURRENT PRICE: 340 (11:50) 11:51:29		
OFFER			BID		
SUM	ORDER	LOT	LOT	ORDER	SUM
17	4	7	OVER		
10	1	1	368		
9	1	1	364		
8	1	1	360		
7	3	5	350		
2	2	2	346		
			340	1	1
			334	6	4
			328	4	2
			320	5	4
			310	2	2
					18
UNDER					
SELLING ORDER: 1 LOT: 1 PRICE: 340					

50a

50b

50c

FIG. 3

60

60a

FEBRUARY 14, 2000

TIME: 10:00:51

ISSUE CODE	SECURITY NAME	OPENING PRICE	HIGH PRICE	LOW PRICE	CURRENT PRICE	CHANGE	TRADE VOLUME	LOWEST OFFER	QTY	HIGHEST BID	QTY
01234	ABC	349	360	340	—	-10	60K	350	1K	350	5K
01235	DEF	300	350	290	340	+5	70K	—	—	—	—
01236	GHI	210	280	200	350	-15	6K	—	—	—	—

60b

FIG. 4

<div> <div>OBJECT (O)</div> <div>SUBJECT (S)</div> </div>		HIGH PRICE		LOW PRICE	
		EARLY	LATE	EARLY	LATE
HIGH PRICE	EARLY	$S=0$	$S>0$	$S>0$	$S>0$
	LATE	$S<0$	$S=0$	$S>0$	$S>0$
LOW PRICE	EARLY	$S<0$	$S<0$	$S=0$	$S>0$
	LATE	$S<0$	$S<0$	$S<0$	$S=0$

FIG. 5

71	72	73	74	75	76
CLIENT ID	TRADE TYPE	ISSUE CODE	BUY/SELL	QUANTITY	PRICE

FIG. 6

OFFER				BID		
SUM	ORDER	LOT		LOT	ORDER	SUM
23	4	7	OVER			
16	1	1	368			
15	1	1	364			
14	1	1	360			
13	3	5	350			
8	2	2	346			
6	1	2	344			
4	1	3	340			
1	1	1	334			
			328	1	1	1
			320	4	2	5
			310	2	2	7
			UNDER			

FIG. 7

1234567890

50

ISSUE CODE: 01234

CURRENT PRICE: 334 (9:30)
APRIL 5 (9:31)

50a

OFFER			BID			
SUM	ORDER	LOT	LOT	ORDER	SUM	
23	4	7	OVER			
16	1	1	368			
15	1	1	364			
14	1	1	360			
13	3	5	350			
8	2	2	346			
6	1	2	344	6	1	6
4	1	3	340			6
1	1	1	334			6
			328	1	1	7
			320	4	2	11
			310	2	2	13
UNDER						

50b

9:31 BUYING ORDER: 1 LOT: 6 PRICE: 344

50c

50a

50b

50c

FIG. 8

50						
ISSUE CODE: 01234			CURRENT PRICE: 334 (9:30) APRIL 5 (9:31)			
OFFER			BID			
SUM	ORDER	LOT	LOT	ORDER	SUM	
17	4	7	OVER			
10	1	1	368			
9	1	1	364			
8	1	1	360			
7	3	5	350			
2	2	2	346			
			344			
			340			
			334			
			328	1	1	1
			320	4	2	5
			310	2	2	7
			UNDER			
9:31 BUYING ORDER: 1			LOT: 6 PRICE: 344			

FIG. 9

09020905.031201

50						
ISSUE CODE: 01234				CURRENT PRICE: 344 (9:31) APRIL 5 (9:36)		
— OFFER —				— BID —		
SUM	ORDER	LOT		LOT	ORDER	SUM
17	4	7	OVER			
10	1	1	368			
9	1	1	364			
8	1	1	360			
7	3	5	350			
2	2	2	346			
			344	1	1	1
			340			1
			334			1
			328	1	1	2
			320	4	2	6
			310	2	2	8
			UNDER			
9:36 BUYING ORDER: 1 LOT: 1 PRICE: 344						
50a						
50b						
50c						

FIG. 10

-50

50a

50b

50c

FIG. 11

50

ISSUE CODE: 01234				CURRENT PRICE: 344 (9:40) APRIL 5 (9:40)			50a
OFFER				BID			
SUM	ORDER	LOT		LOT	ORDER	SUM	
18	4	7	OVER				
11	1	1	368				
10	1	1	364				
9	1	1	360				
8	3	5	350				
3	2	2	346				50b
1	1	1	344				
			340				
			334				
			328	1	1	1	
			320	4	2	5	
			310	2	2	7	
			UNDER				
9:40 BUYING ORDER: 1				LOT: 2 PRICE: 344			50c

FIG. 12

OFFER				BID		
SUM	ORDER	LOT		LOT	ORDER	SUM
18	4	7	OVER			
11	1	1	368			
10	1	1	364			
9	1	1	360			
8	3	5	350			
3	2	2	346			
1	1	1	344	1	1	1
			340			1
			334			1
			328	1	1	2
			320	4	2	6
			310	2	2	8
			UNDER			
9:41 BUYING ORDER: 1 LOT: 1 PRICE: 344						

FIG. 13

50

ISSUE CODE: 01234			CURRENT PRICE: 344 (9:41) APRIL 5 (9:41)		
OFFER			BID		
SUM	ORDER	LOT	LOT	ORDER	SUM
17	4	7	OVER		
10	1	1	368		
9	1	1	364		
8	1	1	360		
7	3	5	350		
2	2	2	346		
			344		
			340		
			334		
			328	1	1
			320	4	2
			310	2	2
			UNDER		
9:41 BUYING ORDER: 1 LOT: 1 PRICE: 344					

50a

50b

50c

FIG. 14

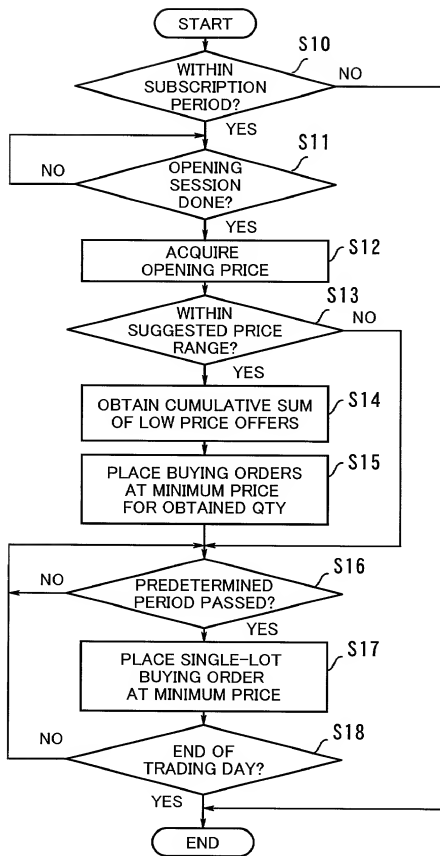


FIG. 15